1117-60-150 **Kim Weston*** (kimberly@andrew.cmu.edu). *Stability of Utility Maximization in Nonequivalent Markets.*

Consider a contingent claim whose underlying is not replicable yet is highly correlated with a traded asset. As the correlation between the underlying and traded asset increases to 1, do the claim's indifference prices converge to the arbitrage-free price? In this talk, I will first present a simple counterexample in a Brownian setting with power utility where the indifference prices do not converge. The counterexample's degeneracies are alleviated for utility functions on the real line, and a positive convergence result will be presented in this case. (Received January 11, 2016)